

Kaufman - Trading Systems & Methods - Biblog

Biblog

VISIT...

LANZAROTE
Caliente.COM

Bibliography

- Aan, Peter W "How RSI Behaves." *Futures* (January 1985).
- Abraham, Bovas, and Johannes Ledolter. *Statistical Methods for Forecasting*. New York, NY John Wiley & Sons, 1983.
- Achelis, Steven B. *Technical Analysis from A to Z* Chicago, IL: Probus, 1995.
- Ainsworth, Ralph M. *Profitable Grain Trading*. Greenville, SC: Traders Press, 1980 (originally 1933).
- Altman, Roger. "Tactical Trading Revisited." *Technical Analysis of Stocks & Commodities*. (September 1993).
- Andrews, W.S. *Magic Squares and Cubes*. New York, NY.. Dover, 1960.
- Angas, L. L.B. *Investment For Appreciation*. New York, NY.. Somerset. 1936.
- Angell, George. "Thinking Contrarily" (an interview with R. Earl Hadady). *Commodities Magazine* (November 1976).
- Angell, George. *Winning in the Commodities Markets*. New York, NY.. Doubleday. 199.
- Anon, Louis J. "Catch ShortTerm Profits with ARIMA *Commodities Magazine* (December 1981).
- Appel, Gerald. *Winning Market Systems: 83 Ways to Beat the Market*. Great Neck, Signalert, 1974.
- and Martin E. Zweig. *New Directions in Technical Analysis*. Great Neck. NY: nalert, 1976.
- Arms, Richard W, Jr. "EquivolumeA New Method of Charting.*Commodities Magazine* (April 1973).
- Arnold, Curtis M. *The Personal Computer Can Make You Rich in Stocks and Commodities*. West Palm Beach, FL: Weiss Research, 1980 (published in hardcover 1984).
- "Tracking 'Big Money' May Tip Off Trend Changes.*Futures* (February 1985). Your Computer Can Take You Beyond Charting." *Futures* (May 1984).
- Aronson, David R. 'An Introduction to ComputerBased Pattern Recognition.*Financial and Investment Software Review* (January/February 1984).
- . 'Artificial Intelligence/Pattern Recognition Applied to Forecasting Financial Market Trends." *Market Technicians Association Journal* (May 1985): pp. 9113 1.
- Arrington, George R. "Building a VariableLength Moving Average.*Technical Anallsis of Stocks & Commodities* (June 1991).
- "Markov Chains." *T echnicalAna~ysis of Stocks & Commodities* (December 1993).
- Aspray, Thomas. "Finetuning the Demand Index." *Technical Analysis of Stocks & Commodities* (June 1986).
- . "Demand Oscillator Momentum." *Technical Analysis of Stocks & Commodities* (September 1989).
- Azoff, E. Michael. *Neural Network Time Series Forecasting of Financial Markets*. (New York, NY: John Wiley & Sons, 1994.

Barnett, Eugene H. Programming TimeShared Computers in BASIC. New York, NY. Wiley Interscience, 1972.

Becker, John D. "Value of oscillators in determining price action.Futures (May 1994).

677

Bernstein, Jacob. "Cyclic and Seasonal Price Tendencies in Meat and Livestock Markets.In Todd Lofton (Ed.), Trading Tactics: A Livestock Futures Anthology. Chicago, IL: Chicago Mercantile Exchange, 1986. Seasonal Concepts in Futures Trading. New York, NY. John Wiley & Sons, 1986. John Wiley & Sons, 1982.

The Handbook of Commodity Cycles. New York, NY.

Bernstein, Peter L. The Portable MBA in Investment. New York NY. John Wiley & Sons, 1995.

Beyer, William H. (Ed.). Standard Mathematical Tables, 24th ed. Cleveland, OH: CRC Press, 1976.

Blau, William. Momentum, Direction, and Divergence. New York, NY. John Wiley & Sons, 1995.

Bolton, A. Hamilton. The Elliott Wave Principle, A Critical Appraisal. Montreal: Bolton, Tremblay & Co., 1960.

Bookstaber, Richard. The Complete Investment Book. Glenview, IL: Scott, Foresman, 1985.

Box, G.E.P., and G.M. Jenkins. Time Series Analysis: Forecasting and Control, 2nd ed. San Francisco, CA: HoldenDay, 1976.

Briese, Stephen E. "Commitment of Traders as a sentiment index." TecAmical Analysis of Stocks & Commodities (May 1990).

_. Tracking the big foot." Futures (March 1994).

Brower, William. Inside Edge. Westport, CT. Inside Edge Systems, (March/April 1996).

Brown, William G.S. "Logarithmic Point & Figure Charting." Technical Analysis of Stocks & Commodities (July 1995).

Burke, Gibbons. "Eventbased Analysis." Futures (April 1995).

Carr, Michael J. "Get out the vote and into stocks." Futures (February 1996).

Chande, Tushar S., and Stanley Kroll. The New TecAmical Trader New York, NY. John Wiley & Sons, 1994.

Chatfield, C. The Analysis of a Time Series: Tbeory and Practice. London: Chapman and Hall, 1975.

Chicago Board of Trade. CBOT Market Profile. Chicago, IL: Chicago Board of Trade, 1984.

Church, A.H. On the Relation of Phyllotaxis to Mechanical Laws. London: Williams and Newgate, 1904.

Cleeton, Claude. The Art of Independent Investing. Englewood Cliffs, NJ: PrenticeHall, 1976.

Cohen, A.W How to Use the ThreePoint Reversal Method of Point and Figure Stock Market Trading. Larchmont, NY Chartcraft, 1972.

Colby, Robert W, and Thomas A. Meyers. The Encyclopedia of Tecnical Market Indicators. Homewood, IL: DowJonesIrwin, 1988.

Commodity Traders Club. Comparative Performances. Messina, NY.

1969. (A reprint).

Commodity Trading Manual. Chicago, IL: Chicago Board of Trade.

Commodity Yearbook 1975. New York, NY: Commodity Research Bureau, 1975.

Commodity Yearbook 1987. New York, NY: Commodity Research Bureau, 1987.

Commodity Yearbook 1992. New York, NY: Commodity Research Bureau, 1992.

Commodity Yearbook 1994. New York, NY: KnightRidder, 1994.

CompuTrac Manual. Telerate, 1990.

Connors, Laurence A., and Blake E. Hayward. Investment Secrets of a Hedge Fund Manager. Chicago, IL: Probus, 1995.

ContiCommodity Seasonality in Agricultural Futures Markets. Chicago, IL: ContiCommodity Services, 1983.

Control Data Corporation. Control Data 6000 Series Computer Systems Statistical Subroutines Reference Manual. St. Paul, MN. 1966.

Cootner, Paul (Ed.). The Random Character of Stock Market Prices. Cambridge, MA: MIT Press, 1964.

678

Speculation and Hedging." Food Research Institute Studies, Vol. VII: 1967 Supplement. Stanford, CA: Stanford University Press, 1967.

Crabel, Toby. Day Trading With Short Term Price Patterns and Opening Range Breakout. Greenville, SC.: Traders Press, 1990.

_. "Opening Range Breakout, Part 4." Technical Analysis of Stocks & Commodities (February 1989).

Crim, Elias. 'Are You Watching the 'Right' Signals?' Futures (June 1985).

CSI Technical journal. Boca Raton, FL: Commodity Systems Inc., May 1995.

Cycles. Pittsburgh, PA: Foundation for the Study of Cycles, January 1976.

Damodaran, Aswath. Investment Valuation. New York, NY: John Wiley & Sons, 1996.

Davis, Jon. Weather Sensitivity in the Markets. Smith Barney, October 1994.

Davis, Robert Earl. Profit and Profitability, 2nd Edition. West Lafayette, IN: R.E. Davis, 1969.

Davis, R.E., and C.C. Thiel, Jr. A Computer Analysis of the Moving Average Applied to Commodity Futures Trading. West Lafayette, IN: Quatenon Management Co., 1970. (A research report).

DeMark, Thomas R. "Retracing your steps." Futures (November 1995).

_. The New Science of Technical Analysis. New York, NY: John Wiley & Sons, 1994.

DeVilliers, Victor. The Point and Figure Method of Anticipating Stock Price Movements. Trader Press, 1966. (Reprint of 1933 edition).

Dewey, Edward R., and Og Mandino. Cycles. New York, NY: Hawthorn Books, 1971.

Donchian, Richard D. "Donchian's 5 and 20Day Moving Averages." Commodities Magazine (December 1974).

Downie, N.M., and R.W. Heath. Basic Statistical Method, 3rd ed. New

York, NY. Harper & Row, 1970.

Dunn, Dennis. Consistent Profits in June Live Beef Cattle. West Lafayette, IN: Dunn & Hargitt, 1972.

Dunnigan, William. 117 Barometers for Forecasting Stock Price. San Francisco, CA: Dunnigan, 1954.

One Way Formula. Palo Alto, CA: Dunnigan, 1955.

Select Studies in Speculation. San Francisco, CA: Dunnigan, 1954. (Includes "Gain in Grains" and "The Thrust Method in Stocks").

Earp, Richard B. "Correlating Taylor and Polous." *Commodities Magazine* (September 1973).

Edwards, Robert D., and John Magee. *Technical Analysis of Stock Trends*. Springfield, MA: John Magee, 1948.

Ehlers, John F. "How to Use Maximum Entropy." *Technical Analysis of Stocks & Commodities* (November 1987).

MESA and Trading Market Cycles. New York, NY.. John Wiley & Sons, 1992,

"Moving Averages, Part 1. " *Technical Analysis of Stocks & Commodities*, 1988.

"Moving Averages, Part 2. " *Technical Analysis of Stocks & Commodities*, 1988.

"Optimizing RSI with Cycles." *Technical Analysis of Stocks & Commodities* (February 1986).

."Trading Channels." *Technical Analysis of Stocks & Commodities* (April 1986).

Elder, Alexander. *Trading for a Living*. New York, NY. John Wiley & Sons, 1993.

Elliott, R.N. *Nature's Law, The Secret of the Universe*. New York, NY. Elliott, 1946.

_. *The Wave Principle*. New York, NY. Elliot, 1938.

Emmett, Tucker J. "Fibonacci Cycles." *Technical Analysis of Stocks & Commodities* (May 1983 and March/April 1984).

Eng, William F. 'A Mechanical Trading System *Technical Analysis of Stocks & Commodities* (July 1986).

_. *The TecAmical Analysis of Stocks, Options & Futures*. Chicago, IL: Probus, 1988.

Ericsson, Christina. *Forecasting Success*. Westport, CT. Kauffman, 1987.

Etzkorn, Mark. 'AN in a day's work." *Futures* (January 1995).

Evans, Eric. "Why You Can't Rely on 'Key Reversal Days. ' " *Futures* (March 1985).

Fischer, Robert. *Fibonacci Applications and Strategies for Traders*. New York, NY John Wiley & Sons, 1993.

_. *The Golden Section Compass Seminar* Hamilton, Bermuda: Fibonacci Trading, 1984.

Fishman, Mark B., Dean S. Barr, and Walter J. Loick. 'Artificial Intelligence and Market Analysis. *TecAmical Analysis of Stocks & Commodities* (Bonus Issue 1993).

Floss, Carl William. *Market Rhythbm*. New York, NY. Investors Publishing

Co., 1955.

Frost, Aj., and Robert R. Prechter, Jr. Elliott Wave Principle. Chappaqua, NY. New Classics Library, 1978.

Fuller, Wayne A. Introduction to Statistical Time Series. New York, NY John Wiley & Sons, 1976.

Fults, John Lee. Magic Squares. La Salle, IL: Open Court, 1974.

Ferguson, James William. "Martingales. " Technical Analysis of Stocks & Commodities (February 1990).

. "Reverse Martingales." Technical Analysis of Stocks & Commodities (March 1990).

Gann, William D. Forecasting Grains By Time Cycles. Pomeroy, WA: LambertGann, 1976. (Originally 1946).

Forecasting Rules for Cotton. Pomeroy, WA: LambertGann, 1976.

Forecasting Rules for Grain Geometric Angles Pomeroy, WA: LambertGann, 1976.

How to Make Profits in Commodities. Pomeroy, WA: LambertGann, 1976. (Originally 1942).

.. Master Calculator for Weekly Time Periods to Determine the Trend of Stocks and Commodities. Pomeroy, WA: LambertGann, 1976.

Master Charts. Pomeroy, WA: LambertGann, 1976.

Mechanical Method and Trend Indicator for Trading in Wheat, Corn, Rye, or Oats. Pomeroy, WA: LambertGann, 1976. (Originally 1934).

_. Rules for Trading in Soybeans, Corn, Wheat, Oats and Rye Pomeroy, WA: Lambert Gann, 1976.

_. Speculation: A Profitable Profession (A Course of Instruction In Grains). Pomeroy, WA: LambertGann, 1976. (Originally 1955).

. The Basis of My Forecasting Method for Grain. Pomeroy, WA: LambertGann, 1976. (Originally 1935).

_. 45 Years in Wall Street. Pomeroy, WA: LambertGann, 1949.

Gannsoft Publishing. "Ganntrader V" Technical Analysis of Stocks & Commodities (January/February 1984).

Gately, Edward. Neural Networks for Financial Forecasting. New York NY. John Wiley & Sons, 1996.

Gehm, Fred. Commodity Market Money Management. New York NY. John Wiley & Sons, 1983

_. "Does Pyramiding Make Sense?" Technical Analysis of Stocks & Commodities (February 1986).

. Quantitative Trading & Money Management (Revised Edition). Irwin, 1995.

Gies, Joseph, and Frances Gies. Leonard of Pisa and The New Mathematics of the Middle Ages. New York, NY. Thomas M. Crowell, 1969.

Gilchrist, Warren. Statistical Forecasting. London: Wiley, 1976.

Ginter, G., and J. Richie. "Data Errors and Price Distortions." In Perryj. Kauffman (Ed.), Technical Analysis in Commodities New York, NY. John Wiley & Sons, 1980.

Futures Forecast, 1970.

Gotthelf, Philip, and Carl Gropper. "Systems Do Work ... But You Need a Plan." *Commodities Magazine* (April 1977).

Gould, Bruce G. *Dow JonesIrwin Guide to Commodities Trading*. Homewood, IL: Dow JonesIrwin, 1973.

Greer, Thomas V, B. Wade Brorsen, and ShiMiin Liu. "Slippage Costs of a Large Technical Trader." *Technical Analysis of Stocks & Commodities* (January 1992).

Grushcow, j., and C. Smith. *Profits Through Seasonal Trading*. New York, NY. John Wiley & Sons, 1980.

Hadady, R. Earl. *Contrary Opinion*. Pasadena, CA: Hadady, 1983.

_. "Contrary Opinion." *Technical Analysis of Stocks & Commodities* (August 1988).

Hallberg, M.C., and YI. West. *Patterns of Seasonal Price Variations for Illinois Farm Products*, Circular 861. Urbana, IL: U. of Illinois College of Agriculture, 1967.

Hambridge, jay. *Dynamic Symmetry, The Greek Vase*. New Haven, CT Yale University Press, 1931.

Practical Applications of Dynamic Symmetry. New Haven, CT. Yale University Press, 1938.

Handmaker, David. "LowFrequency Filters for Seasonal Analysis." In Perry J. Kaufman (Ed.), *Handbook ofFutures Markets*. New York, NY. John Wiley & Sons, 1984.

_. "LowFrequency Filters in Seasonal Analysis." *Journal of Futures Markets*, 1, no. 3 (1981).

_. "Picking Software To Trade Technically Commodities (August 1982).

Hannula, Hans. "Trading Planetary Eclipses." *Technical Analysis of Stocks & Commodities*

(April 1992).

Harahus, David. *on Market Speculation*

Ferndale, MI:

Harahus Analysis, 1977.

Haynie, EM. "Doc." "Stretching the 'profile' to cover 24hour markets.*Futures* (February 1992).

Haze, Van Court, Jr. *Systems Analysis: A Diagnostic Approach*. New York, NY. Harcourt, Brace & World, 1967.

Hewison, Adam. "The Will Rogers Theory of Point & Figure Trading." *Technical Analysis of Stocks & Commodities* (August 1991).

Hieronymus, Thomas A. *Economics of Futures Trading*. New York, NY. Commodity Research Bureau, 1971.

_. *When to Sell CornSoybeansOatsWbeat*. (Urbana, IL: University of Illinois College of Agriculture, 1967.

Higgins, James E., and Allan M. Loosigian. "Foreign Exchange Futures." In Perry J. Kaufman (Ed.), *Handbook ofFutures Markets*. New York, NY. John Wiley & Sons, 1984.

Hildebrand, F.B. *Introduction to Numerical Analysis*. New York, NY. McGrawHill 1956.

Hill, Holliston. "Using Congestion Area Analysis to Set Up for Big Moves." *Futures* (April 1985).

Hill, John. "Simple vs. complex." *Futures* (March 1996).

Hochheimer, Frank L., and Richard J. Vaughn. *Computerized Trading Techniques* 1982. New York, NY Merrill Lynch Commodities, 1982.

Holland, John H. *Adaptations in Natural Language and Artificial Systems*. Ann Arbor, MI: University of Michigan Press, 1975.

Hurst, J.M. *The Profit Magic of Stock Transaction Timing*. Englewood Cliffs, NJ: Prentice Hall, 1970.

Hutson, Jack K. "Elements of Charting." *Technical Analysis of Stocks & Commodities* (March 1986).

_. "Filter Price Data: Moving Averages Versus Exponential Moving Averages." *Technical Analysis of Stocks & Commodities* (May/June 1984).

_. "Good TRIX." *Technical Analysis of Stocks & Commodities* (July 1983).

681

Using Fourier." *Technical Analysis of Stocks & Commodities* (January 1983).

Hutson, Jack K., and Anthony Warren. "Forecasting with Maximum Entropy." *Technical Analysis of Stocks & Commodities* (December 1984).

Jackson, J.T. *Detecting High Profit Day Trades In Me Futures Markets*. Brightwaters, NY. Windsor Books, 1994.

Jiler, William L. "Analysis of the CFTC Commitments of Traders Reports Can Help You Forecast Futures Prices." 1985 CRB Commodity Year Book. Jersey City, NJ: Commodity Research Bureau, 1985.

_. *Forecasting Commodity Prices with Vertical Line Charts*. New York, NY.. Commodity Research Bureau, 1966.

Commodity

How Charts Are Used in Commodity Price Forecasting. New York, NY. m Research Publications, 1977.

Volume and Open Interest.. *A Key to Commodity Price Forecasting*. New York, NY. Commodity Research Bureau, 1967.

Johnson, A. Bruce. "Finding Cycles in Time Series Data." *Technical Analysis of Stocks & Commodities* (August 1990).

Johnson, Charles E. "Stochastic Oscillator Program for the HPL41C(V)." *Technical Analysis of Stocks & Commodities* (September/October 1984).

Jones, Donald. *Applications of the Market Profile*. Chicago, IL: CISO, 1989.

_. "Locating value with auction market data." *Technical Analysis of Stocks & Commodities* (July 1989).

Kaepfel, Jay. "The January Barometer: Myth and Reality" *Technical Analysis of Stocks & Commodities*. (July 1990).

Kase, Cynthia. "Redefining Volatility and Position Risk." *Technical Analysis of Stocks & Commodities* (October 1993).

Kaufman, Perry J. *Handbook of Futures Markets*. New York, NY John Wiley & Sons, 1984.

"HighTech Trading." *Futures and Options World* (September 1985).

"Market Momentum Reexamined." Unpublished Article, November 1975.

"Moving Averages and Trends." In Todd Lofton (Ed.), *Trading Tactics*. A

Livestock Futures Anthology. Chicago, IL: Chicago Mercantile Exchange, 1986.

_. "Price Shocks: Reevaluating Risk/Return Expectations." *Futures Industry* (June/ July 1995).

"SafetyAdjusted Performance Evaluation. " *Journal ofFutures Markets* (198 1). McGrawHill, 1995.

Smarter Trading. New York, NY.

"Technical Analysis." In Nancy H. Rothstein (Ed.), *The Handbook of Financial Futures*. NewYork, NY. McGrawHill, 1984.

John iley & Sons, 1980.

Technical Analysis in Commodities. NewYork, NY. W

Kaufman Perry J., and Alberto Vivanti. *Global Equity Investing*. New York, NY. McGraw Hill, 1997.

Kaufman, Perry J., and Kermit C. Zieg, Jr. "Measuring Market Movement." *Commodities Magazine* (May 1974).

Kaufman, Perry J., Dennis C. Koutras, and Peter Psycharis. "Positioning the Greek Equities Market in International Portfolios." *Nonlinear Analysis, Theory, Methods & Applications*, Vol 30, No. 4, *Proceedings of the 2nd World Congress of Nonlinear Analysts*. Great Britain: Elsevier Science Ltd, 1997.

Kelly, John L., Jr. "Kelly Betting System Bell System Technical journal (July 1956).

Keltner, Chester W. *How to Make Money in Commodities*. Kansas City, MO: The Keltner Statistical Service, 1960.

Kemeny, John G., and Thomas E. Kurtz. *Basic Programming*, 2nd ed. New York, NY. John Wiley & Sons, 1971.

Kemeny, John G., and J. Laurie Snell. *Finite Markov Chains*. NewYork, NY SpringerVerlag, 1976.

682

Kepka, John E "Trading with ARIMA Forecasts." *Technical Analysis of Stocks & Commodities* (May 1983).

Klein, Frederick C., and John A. Prestbo. *News and the Market*. Chicago, IL: Henry Regnery Co., 1974.

Knuth, Donald E. *The Art of Computer Programming*, Vol 2: *Seminumeric Algoritbm*. Reading, MA: AddisonWesley, 1971.

Koy, Kevin. *Markets 101*. Chicago, IL: MLS Publishing, 1989.

Krausz, Robert. *Fibonacci Trader* (Tutorial & Educational Supplement). Ft. Lauderdale, FL: Fibonacci Trader Corporation, 1998.

Kroll, Stanley. *The Professional Commodity Trader* New York, NY.. Harper & Row, 1974.

Kroll, Stanley, and Irwin Shishko. *The Commodity Futures Market Guide*. New York, NY. Harper & Row, 1973.

Kunz, Kaiser S. *Numerical Analysis*. NewYork, NY. McGrawHill, 1957.

Labys, Walter C. *Dynamic Commodity Models.. Specification, Estimation, and Simulation*. Lexington, MA: Lexington Books, 1973.

Lafterty, Patrick E. "EndPoint Moving Average." *Technical Analysis of Stocks & Commodities* (October 1995).

Lambert, Donald R. "Commodity Channel Index: Tool for Trading Cyclic

- Trends." *Commodities*, 1980. Reprinted in *Technical Analysis of Stocks & Commodities* (July 1983).
- . "Exponentially Smoothed Moving Averages." *Technical Analysis of Stocks & Commodities* (September/October 1984).
- . "The Market Directional Indicator." *Technical Analysis of Stocks & Commodities* (November/December 1983).
- Lane, George C. "Lane's Stochastics." *Technical Analysis of Stocks & Commodities*, (May/June 1984).
- Larson, Arnold. "Measurement of a Random Process in Futures Pricing." *Food Research Institute Studies* 1, no. 3 (Nov 1960).
- Lefevre, Edwin. *Reminiscences of a Stock Operator* Burlington, VT. Books of Wall Street, 1980 (originally published in 1923 by George H. Doran Co., NewYork).
- Lincoln, Thomas H. "Time Series Forecasting: ARMAX" *Technical Analysis of Stocks & Commodities* (September 1991).
- Lofton, Todd. "Chartists Corner." *Commodities Magazine* (December 1974). (Two series of articles.)
- "Moonlight Sonata." *Commodities Magazine* (July 1974).
- Trading Tactics: A Livestock Futures Anthology*. Chicago, IL: Chicago Mercantile Exchange, 1986.
- Long, Jeanne. "Planetary Support and Resistance on the DJIA." *A Traders Astrological Almanac 1994*. Ft. Lauderdale, FL: Professional Astrology Service, 1994.
- Loyo, Luis Balleca. "Price projections on point and figure charts." *Technical Analysis of Stocks & Commodities* (July 1989).
- Luce, R. Duncan, and Howard Railfa. *Games and Decisions*. New York, NY. John Wiley & Sons, 1957.
- Lukac, Louis R, G. Wade Brorsen, and Scott H. Irwin. *Similarity of Computer Guided Technical Trading Systems, CSFM124*, Working Paper Series, Columbia Futures Center. NewYork, NY.. Columbia University Business School, 1986.
- 1, and . "How to test profitability of technical trading systems. *Futures* (October 1987).
- Mackay, Charles. *Extraordinary Popular Delusions and The Madness of Crowds*. New York, NY Noonday Press (Farrar, Straus and Giroux), 1932.
- Macon, Nathaniel. *Numerical Analysis*. New York NY. John Wiley & Sons, 1963.
- Mart, Donald S. *The Master Trading Formula*. Brightwaters, NY.. Winsor Books, 1981.

- Martin, Francis F. *Computer Modeling and Simulation*. New York, NY. John Wiley & Sons. 1968.
- Maxwell, Joseph R., St. *Commodity Futures Trading with Moving Averages*. Santa Clara, CA: Speer, 1974.
- McGinley, John. *Technical Trends*. Wilton, CT.
- McKallip, Curtis, Jr. "Fundamentals behind technical analysis." *Technical Analysis of Stocks & Commodities* (November 1989).
- McKinsey, J.C.C. *Introduction to the Theory of Games*. New York, NY.

McGrawHill, 1952.

McMillan, Lawrence G. "PutCall Ratios." Technical Analysis of Stocks & Commodities (October 1995).

McNutt, Malcolm. "FirstHour Breakout System." Technical Analysis of Stocks & Commodities (July 1994).

Meeus, Jean. Astronomical Algorithms. Richmond, VA: WillmannBell, Inc. 1991.

—. Astronomical Formulae for Calculators, Fourth Edition. Richmond, VA: WillmannBell, Inc. 1988.

Mendenhall, William, and James E. Reininuth. Statistics for Management and Economics, 2nd ed. North Scituate, MA: Duxbury Press, 1974.

Merrill, Arthur A. Behavior of Prices on Wall Street. Chappaqua, NY. The Analysis Press, 1966.

—. "The Presidential Election Cycle." Technical Analysis of Stocks & Commodities (March 1992).

Mills, Frederick Cecil. Statistical Methods. New York, NY. Henry Holt & Co., 1924.

Montgomery, Douglas C., and Lynwood A. Johnson. Forecasting and Time Series. New York, NY McGrawHill, 1976.

Morney, Mj., "On The Average and Scatter." In James R. Newman (Ed.), The World of Mathematics, Vol. 3. New York, NY. Simon & Schuster, 1956.

Murphy, John J. Intermarket Technical Analysis. New York, NY John Wiley & Sons, 1991.

—. Technical Analysis of the Futures Markets. New York: New York Institute of Finance, 1986.

Neill, Humphrey. The Art of Contrary Thinking. Caldwell, OH: The Caxton Printers, 1960.

Nison, Steve. Beyond Candlesticks New Japanese Trading Techniques. New York, NY. Japanese Candlestick Charting Techniques. New York, NY. New York Institute of Finance, 1991.

Noble, Grant. "The best trading indicator the media." Technical Analysis of Stocks & Commodities (October 1989).

Omega TradeStation. Easy Language Manual. Boca Raton, FL: Omega Research, 1995.

Oster, Merrill J. "How the Young Millionaires Trade Commodities." Commodities Magazine (March and April 1976).

Oster, Merrill J., et al. How to Multiply Your Money. Cedar Falls, IA: Investors Publications, 1979.

Pardo, Robert. Design, Testing and Optimization of Trading Systems. New York, NY. John Wiley & Sons, 1992.

Parker, Derek, and Julia Paricor. The Compleat Astrologer New York, NY McGrawHill, 1971.

Payne, Jj. "A better way to smooth data." Technical Analysis of Stocks & Commodities (October 1989).

Perrine, Jack. "Taurus the Bullish." Commodities Magazine (September

1974).

Peters, Edgar. *Chaos and Order in the Capital Markets*. New York NY. John Wiley & Sons, 1991.

Pisani, Robert. "How market structure helps you analyze price behavior." *Futures* (October 1987).

Polous, E. Michael. "The Moving Average As A Trading Tool." *Commodities Magazine* (September 1973).

684

Powers, Mark J. *Getting Started in Commodity Futures Trading*. Waterloo, IA: Investors Publications, 1975.

Prechter, Robert It., Jr. "Computerizing Elliott." *TecAmical Analysis of Stocks & Commodities* (July 1983).

"Major sea change II." *Futures* (March 1996).

New Classics Library; c. 1980.

The Major Works of R.N. Elliott. Chappaqua, NY.

Prechter, Robert R., Jr., David Weiss, and David Allman. "Forecasting with the Elliott Wave Principle." In Todd Lofton (Ed.), *Trading Tactics.. A Livestock Futures Anthology*. Chicago, IL: Chicago Mercantile Exchange, 1986.

Pring, Martin J. *TecAmical Analysis Explained*. New York, NY. McGrawHill, 1991.

Quong, Gene, and Avrum Soudack. "VolumeWeighted RSI: Money Flow." *Technical Analysis of Stocks & Commodities* (March 1989).

Reiman, Ray. "Handicapping the Grains." *Commodities Magazine* (April 1975).

Rhea, Robert. *Dow Theory*. Binghamton, NY. VailBallou, 1932.

Rockwell, Charles S. "Normal Backwardation, Forecasting, and the Returns to Commodity Futures Traders." *Food Research Institute Studies*, Vol VII. 1967 Supplement. Stanford, CA: Stanford University Press, 1967.

Rotella, Robert P [be Elements of Successful Trading. New York, NY. The New York Institute of Finance, 1992.

Rothstein, Nancy H. *The Handbook of Financial Futures*. New York NY. McGrawHill, 1984.

Ruckdeschel, F.R. *BASIC Scientific Subroutines*, Vol, 1. Peterborough, NH: Byte/McGrawHill, 1981.

. *BASIC Scientific Subroutines*, Vol. 2. Peterborough, NH: Byte/McGrawHill, 1983.

Ruggiero, Murray A., Jr. "Artificial trader jumps candlesticks." *Futures* (February 1995). "Build a real neural net." *Futures* (June 1996). "Building the wave." *Futures* (April 1996). "Lighting candlesticks with fuzzy logic." *Futures* (March 1996).

Saitta, Alex. "A Price and VolumeBased System." *TecAmical Analysis of Stocks & Commodities* (March 1996).

Schabacker, R.W *Stock Market Tbeory and Practice*. New York, NY. B.C. Forbes, 1930.

Schirding, Harry "Stochastic Oscillator." *TecAmical Analysis of Stocks & Commodities*, (May/June 1984).

Schwager, Jack D. *A Complete Guide to the Futures Markets*. New York,

NY. John Wiley & Sons, 1984.

_. "A Trader's Guide to Analyzing the Potato Futures Market." 1981 Commodity Yearbook. New York, NY Commodity Research Bureau, 1981.

_. Market Wizards, Interviews with Top Traders. New York, NY. New York Institute of Finance, 1989.

_. Risk and Money Management In Perry J. Kaufman (Ed.), Handbook of Futures Markets. New York, NY. John Wiley & Sons, 1984.

_. Schwager on Futures: Fundamental Analysis. New York, NY. John Wiley & Sons, 1995.

Schwager on Futures.. Technical Analysis. New York, NY. John Wiley & Sons, 1996. The New Market Wizards. New York, NY. John Wiley & Sons, 1992.

Seidel, Andrew D., and Philip M. Ginsberg. Commodities Trading. Englewood Cliffs, NJ: Prentice Hall, 1983.

Shaleen, Kenneth H. Volume and Open Interest. Chicago, IL. Probus, 1991.

Shaw, John E.B. A Professional Guide to Commodity Speculation. West Nyack NY. Parker Publ., 1972.

Sklarew, Arthur. Techniques of a Professional Commodity Chart Analyst. New York, NY. Commodity Research Bureau, 1980.

685

Smith, Adam. The Money Game. New York, NY. Random House, 1967.

Smith, Courtney. Commodity Spreads. New York, NY. John Wiley & Sons, 1982.

Springer, Clifford H., Robert E. Herlihy, and Robert I. Beggs. Advanced Methods and Models. Homewood, IL: Richard D. Irwin, 1965.

_. Probabilistic Models. Homewood IL: Richard D. Irwin, 1968.

Statistical Annual. Chicago, IL: Chicago Board of Trade, 1969/1975 eds.

Steidlmayer, J. Peter. Steidlmayer on Markets. New York, NY. Wiley, 1989.

Steidlmayer, J. Peter, and Shera Buyer. Taking The Data Forward. Chicago, IL: Market Logic, Inc., 1986.

Steidlmayer, J. Peter, and Kevin Koy. Markets & Market Logic. Chicago, IL: The Porcupine Press, 1986.

Steinberg, Jeanette Nofri. Timing Market Entry and Exit." Commodities Magazine (September 1975).

Stigum, Marsha. Money Market Calculations. Homewood, IL: Dow Jones Irwin, 1981.

Strahm, Norman D. "Preference Space Evaluation of Trading System Performance." In Perry J. Kaufman (Ed.), Handbook of Futures Markets. New York, NY. John Wiley & Sons, 1984.

Sweeney, John. Campaign Trading. New York, NY. John Wiley & Sons, 1997.

Maximum Adverse Excursions for Stops." Technical Analysis of Stocks & Commodities (April 1987).

Taylor, George Douglass. The Taylor Trading Technique. Los Angeles, CA: Lilly Pub. Co, 1950. (This book has been reprinted by Traders Press,

Greenville, SC, 1994.)

Taylor, Robert joel. "The Major Price Trend Directional Indicator." *Commodities Magazine* (April 1972).

Taylor, William T "Fourier Spectral Analysis." *Technical Analysis of Stocks & Commodities* (July/August 1984).

Teweles, Richard j., Charles V Harlow and Herbert L. Stone. *The Commodity Futures Game. Who Wins? Who Uses?* Wh New York, NY. McGrawHill, 1974.

Y?

Thiel, Charles, and R.E. Davis. *Point and Figure Commodity Trading.. A Computer Evaluation.* West LaFayette, IN: Dunn & Hargitt, 1970.

Thiriea, H., and S. Zions (Eds.). *Multiple Criteria Decision Making.* Berlin. Springer Verlag, 1976.

Thompson, Jesse H. "The Livermore System." *Technical Analysis of Stocks & Commodities* (May 1983).

"What Textbooks Never Tell You." *Technical Analysis of Stocks & Commodities* (November/December 1983).

Thorp, Edward O. *Beat the Dealer* New York, NY. Vintage, 1966.

Tippet, L.C. "Sampling and Standard Error." In james R. Newman (Ed.), *The World of Mathematics*, Vol. 3. NewYork, NY. Simon & Schuster, 1956.

Townsend, Robert. *Up the Organization.* New York, NY. Knopf, 1970.

Trading Strategies. Tucson, AZ: Futures Symposium International, 1984.

Tubbs. *Tubbs' Stock Market Correspondence Lessons.* (Chap. 13, Tape Reading.)

Turner, Dennis, and Stephen H. Blinn. *Trading Silver Profitably.* New Rochelle, NY. Arlington House, 1975.

Vince, Ralph. *Portfolio Management Formulas.* New York, NY. John Wiley & Sons, 1990.

Von. Neumann, John, and Oskar Morgenstem. *Theory of Games and Economic Behavior* Princeton, NJ: Princeton University Press, 1953. (First published 1943).

Walker, jeff. "What Kwave?" *Technical Analysis of Stocks & Commodities* (July 1990).

Wall, E. Marshall. "Rolling with the punches." *Futures* (July 1996).

Warren, Anthony. 'A Mini Guide to Fourier Spectrum Analysis." *Technical Analysis of Stocks & Commodities* (January 1983).

686

.'An Introduction to Maximum Entropy Method (MEM) *Technical Analysis.*" *Technical Analysis of Stocks & Commodities* (February 1984).

Fourier Analysis! In a Nutshell; Faster and Better." *Technical Analysis of Stocks & Commodities* (December 1983).

-. "Optimizing the Maximum Entropy Method." *Technical Analysis of Stocks & Commodities* (March/April 1984).

Warren, Anthony, and jack K. Hutson. "Finite Impulse Response Filter." *Technical Analysis of Stocks & Commodities* (May 1983).

Warwick, Ben. *Event Trading.* Chicago, IL: Irwin, 1996.

Waters, james j., and Larry Williarns. "Measuring Market Momentum

Commodities Magazine (October 1972).

Watling, T.F., and J. Morley. Successful Commodity Futures Trading. London: Business Books Ltd., 1974.

Watson, Donald S., and Mary A. Holman. Price Theory and Its Uses, 4th ed. (Boston, MA: Houghton Mifflin, 1977.

Waxenberg, Howard K. "Technical Analysis of Volume." Technical Analysis of Stocks & Commodities (March 1986).

Weiss, Eric. 'Applying ARIMA Forecasts." Technical Analysis of Stocks & Commodities (May 1983).

. 'ARIMA Forecasting." Technical Analysis of Stocks & Commodities (January 1983).

Weymar, F.H. The Dynamics of the World Cocoa Market. Cambridge, MA: MIT Press, 1968 *

White, Adam. "The EightYear Presidential Election Pattern." Technical Analysis of Stocks & Commodities (November 1994).

Wilder, J. Welles, Jr. Chart Trading Workshop 1980. Greensboro, NC: Trend Research, 1980.

New Concepts in Technical Trading. Greensboro, NC: Trend Research, 1978.

"Selection and Direction." In Perryj. Kaufman (Ed.), Technical Analysis in Commodities. New York, NY. John Wiley & Sons, 1980.

Williamis, Bill. Trading Chaos. New York, NY John Wiley & Sons, 1995.

Williarns, Edward E., and M. Chapman Findlay 111. Investment Analysis. Englewood Cliffs, NJ: PrenticeHall, 1974.

Williamis, J.D. The Complete Strategist. New York, NY. McGrawHill, 1966.

Williams, Larry. "The Ultimate Oscillator." Technical Analysis of Stocks & Commodities (August 1985).

Williarns, Larry, and Charles Lindsey. The Trident System. Thousand Oaks, CA: Lindsey, O'Brien, & Co., 1975. (A report).

Williarns, Larry, and Michelle Noseworthy. "How Seasonal Influences Can Help You Trade Commodities." Commodities Magazine (October 1976).

Williarns, Larry R. How I Made One Million Dollars.. . Last Year.. . Trading Commodities. Carmel Valley, CA: Conceptual Management, 1973.

Winski, Joseph N. 'A Sure Thing?" The DowJones Commodities Handbook 1977. Princeton, NJ: DowJones Books, 1977.

Working, Holbrook. "Test of a Theory Concerning Floor Trading on Commodity Exchanges." Food Research Institute Studies, Vol. VIT 1967 Supplement. Stanford, CA: Stanford University Press, 1967.

Wyckoff, Richard D. Stock Market Technique, Number One. New York, NY. Wyckoff, 1933.

. The Richard D. Wyckoff Method of Trading and Investing in Stocks. Park Ridge, IL: Wyckoff Associates, Inc., 1936. (Originally 1931)

_. Wall Street Ventures and Adventures Through Forty Years New York: NY Harper & Brothers, 1930.

Zieg, Kermit C., Jr., and Perry J. Kaufman. Point and Figure Commodity Trading Techniques. Larchmont, NY. Investors Intelligence, 1975.